LISTING OF THE CLAIMS:

This listing of claims will replace all prior versions, and listings, of claims in the application:

Claims 1-6 **(Canceled)**.

7. **(Currently Amended)** An apparatus, comprising:

at least one processor; and

a memory element electronically coupled to the at least one processor, the memory element comprising software that when executed by the at least one processor, directs the at least one processor to:

receive a plurality of requests to buy and to sell a futures contract,

wherein a buyer of the futures contract agrees to at least (i) buy one of a plurality of assets from a first asset class underlying the futures contract and (ii) buy one of a plurality of assets from a second asset class underlying the futures contract at an expiration of the futures contract,

wherein a seller of the futures contract agrees to at least (i) sell one of a plurality of assets from the first asset class underlying the futures contract and (ii) sell one of a plurality of assets from the second asset underlying the futures contract at the expiration of the futures contract,

wherein the first asset class comprises [[a]] fixed income bonds,

wherein the second asset class comprises [[a]] credit default swaps issued on the fixed income bonds,

wherein the futures contract specifies:

(i) a quantity of the a fixed income bond from the first asset class to be delivered at the expiration of the futures contract, and

(ii) a quantity of the a credit default swap from the second asset class to be delivered at the expiration of the futures contract , and

wherein the apparatus is operable to receive the plurality of
requests via a communications network from respective computing
devices;

execute a transaction involving at least one of the plurality of requests to sell the
futures contract;

provide to a respective computing device a confirmation of execution of the
transaction involving the at least one request to sell the futures contract;

execute a transaction involving at least one of the plurality of requests to buy the
futures contract; and

provide to another respective computing device a confirmation of execution of the
transaction involving the at least one request to buy the futures contract.

8. **(Previously Presented)** The apparatus of claim 7,

wherein the at least one request to sell the futures contract comprises proposed
contract terms;

wherein the at least one request to buy the futures contract comprises proposed
contract terms; and

wherein the software, when executed by the at least one processor, further directs the
at least one processor to:

match one or more of the proposed contract terms of the at least one request to
sell with an available futures contract that satisfies the proposed contract terms of the
at least request to sell; and

match one or more of the proposed contract terms of the at least one request to
buy with an available futures contract that satisfies the proposed contract terms of the
at least one request to buy.

9. **(Previously Presented)** The apparatus of claim 7,

wherein the software, when executed by the at least one processor, further directs the
at least one processor to:

store in another memory element the transaction involving the at least one request to
sell; and

store in the another memory element the transaction involving the at least one request
to buy.

Claims 10-11 (**Canceled**).

12. (**Previously Presented**) The apparatus of claim 7, wherein the software, when executed by the at least one processor, further directs the at least one processor to:

provide to at least one of the plurality of computing devices financial data on the futures contract.

13. (**Currently Amended**) The apparatus of claim 7,

wherein the first asset class ~~fixed income bond~~ has a value associated therewith;

wherein the ~~credit default swap~~ second asset class has a value associated therewith; and

wherein a change in the value in one of the ~~fixed income bond~~first asset class or the second asset class due to a cheapest to deliver parameter results in a change ~~and~~ in the value of the other asset class~~credit default swap are not independent~~.

14. (**Previously Presented**) The apparatus of claim 7, wherein the futures contract includes a pricing methodology that is based on basis points per annum, the pricing methodology being used at least partially to determine a price for the futures contract.

Claims 15-35 (**Canceled**).

36. (**Currently Amended**) An apparatus, comprising:

at least one processor; and

a memory element electronically coupled to the at least one processor, the memory element comprising software that when executed by the at least one processor, directs the at least one processor to:

receive a plurality of request to buy and to sell a futures contract,

wherein a buyer of the futures contract agrees to ~~at least~~ (i) buy one of a plurality of assets from a first asset class underlying the futures contract and (ii) buy one of a plurality of assets from a second asset class underlying the futures contract at an expiration of the futures contract;

wherein a seller of the futures contract agrees to ~~at least~~ (i) sell one of a plurality of assets from the first asset class underlying the

futures contract and (ii) sell <u>one of a plurality of assets from</u> the second
asset <u>class</u> underlying the futures contract at the expiration of the
futures contract ,

wherein the first asset <u>class</u> comprises [[a]] fixed income bond<u>s</u>
issued by a first government,

wherein the second asset <u>class</u> comprises [[a]] fixed income
bond<u>s</u> issued by a second government,

wherein the futures contract specifies:

(i) a quantity of ~~the~~ <u>a</u> fixed income bond ~~issued~~
~~by~~ <u>from</u> the first ~~government~~ <u>asset class</u> to be delivered
at the expiration of the futures contract, and

(ii) a quantity of ~~the~~ <u>a</u> fixed income bond ~~issued~~
~~by~~ <u>from</u> the second ~~government~~ <u>asset class</u> to be
delivered at the expiration of the futures contract, and

wherein the apparatus is operable to receive the plurality of
requests via a communications network from respective computing
devices;

execute a transaction involving at least one of the plurality of requests to sell the
futures contract;

provide to a respective computing device a confirmation of execution of the
transaction involving the at least one request to sell the futures contract;

execute a transaction involving at least one of the plurality of requests to buy the
futures contract; and

provide to another respective computing device a confirmation of execution of the
transaction involving the at least one request to buy the futures contract.

37. **(Previously Presented)** The apparatus of claim 36,

wherein the at least one request to sell the futures contract comprises proposed
contract terms;

wherein the at least one request to buy the futures contract comprises proposed
contract terms; and

wherein the software, when executed by the at least one processor, further directs the
at least one processor to:

match one or more of the proposed contract terms of the at least one request to sell with an available futures contract that satisfies the proposed contract terms of the at least one request to sell; and

match one or more of the proposed contract terms of the at least one request to buy with an available futures contract that satisfies the proposed contract terms of the at least one request to buy.

38. (**Previously Presented**) The apparatus of claim 36,

wherein the software, when executed by the at least one processor, further directs the at least one processor to:

store in another memory element the transaction involving the at least one request to sell; and

store in the another memory element the transaction involving the at least one request to buy.

Claim 39 (**Canceled**).

40. (**Currently Amended**) The apparatus of claim 36,

wherein the buyer of the futures contract further agrees to buy <u>one of a plurality of assets from </u>a third asset <u>class </u>underlying the futures contract at the expiration of the futures contract;

wherein the seller of the futures contract further agrees to sell <u>one of a plurality of assets from </u>the third asset <u>class </u>underlying the futures contract at the expiration of the futures contract;

wherein the third asset <u>class </u>comprises [[a]] fixed income bond<u>s</u> issued by a third government; and

wherein the futures contract further specifies a quantity of ~~the ~~<u>a </u>fixed income bond ~~issued by~~<u>from</u> the third ~~government ~~<u>asset class </u>to be delivered at the expiration of the futures contract.

41. (**Previously Presented**) The apparatus of claim 36, wherein the software, when executed by the at least one processor, further directs the at least one processor to:

provide to at least one of the plurality of computing devices financial data on the futures contract.

42. (**Currently Amended**) The apparatus of claim 36,

wherein the ~~fixed income bond issued by the first government~~first asset class has a value associated therewith;

wherein the ~~fixed income bond issued by the second government~~second asset class has a value associated therewith; and

wherein a change in the value in one of the ~~fixed income bond issued by the~~ first ~~government~~ asset class or the second asset class due to a cheapest to deliver parameter results in a change in ~~and~~ the value of the other asset class ~~fixed income bond issued by the second government are not independent~~.

43. (**Previously Presented**) The apparatus of claim 36, wherein the futures contract includes a pricing methodology that is based on basis points per annum, the pricing methodology being used at least partially to determine a price for the futures contract.

Claims 44-53 (**Canceled**).

54. (**Previously Presented**) The apparatus of claim 7, wherein the futures contract includes a settlement term indicating that a settlement price of the futures contract be based at least in part on a volume-weighted average price of a plurality of trades associated with the futures contract.

55. (**Currently Amended**) The apparatus of claim 36, wherein the futures contract includes a settlement term indicating that a settlement price of the futures contract be based at least in part on a volume-weighted average price of a plurality of trades associated with the futures contract.

Claim 56 (**Canceled**).

57. (**Currently Amended**) The apparatus of claim [[36]] 7, wherein the first asset class comprises [[a]] fixed income bonds issued by at least one corporation.

58. (**Currently Amended**) The apparatus of claim 36,

wherein the first asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by a first European government; and

wherein the second asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by a second European government, wherein the second European government is the Italian government.

59. (**Currently Amended**) The apparatus of claim 36,

wherein the first asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by one of a European government and the Japanese government; and

wherein the second asset <u>class</u> comprise [[a]] fixed income bond<u>s</u> issued by the U.S. government.

60. (**Currently Amended**) The apparatus of claim 40,

wherein the first asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by the U.S. government;

wherein the second asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by the German government; and

wherein the third asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by the French government.

61. (**Currently Amended**) The apparatus of claim 40,

wherein the first asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by the Italian government;

wherein the second asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by the German government; and

wherein the third asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by the French government.

62. (**Currently Amended**) The apparatus of claim 40,

wherein the first asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by a first European government;

wherein the second asset <u>class</u> comprises fixed [[a]] income bond<u>s</u> issued by a second European government; and

wherein the third asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by a third European government.

63. (**Previously Presented**) The apparatus of claim 62, wherein the third European government is the Italian government.

64. (**Currently Amended**) The apparatus of claim 40,

wherein the first asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by a European government;

wherein the second asset<u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by the U.S. government; and

wherein the third asset <u>class</u> comprises [[a]] fixed income bond<u>s</u> issued by the Japanese government.